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Applicant(s): Deane Yang et al.

Docket No.

Kalotay-1

Serial No.

09/866,936

Filing Date

May 29, 2001

Examiner

TBA

Group Art Unit

2164

Invention:

HEDGE EFFECTIVENESS TEST

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THE UNITED STATES PATENT AND TRADEMARK OFFICE

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In re Application of

YANG et al.

Serial No.: 09/866,936

Filed: May 29, 2001

For: HEDGE EFFECTIVENESS TEST  
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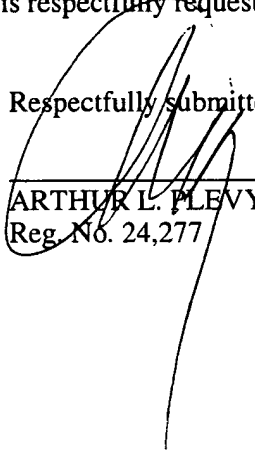
In accordance with the rules relating to the duty of disclosure, 37 CFR §1.56 and §1.97,  
Applicants submit herewith Form PTO-1449 and copies of the references listed therein.

Applicants believe that no fee is due at this time, since an Official Action has not yet been  
received. If, however, a fee is deemed due, authority is hereby given to charge such fee to

Deposit Account No. 04-1679.

Consideration and entry of these references is respectfully requested.

Respectfully submitted,

  
\_\_\_\_\_  
ARTHUR L. PLEVY  
Reg. No. 24,277

March 13, 2002

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PTN20836.1

# INFORMATION DISCLOSURE CITATION

(Use several sheets if necessary)

MAR 25 2002



Docket Number (Optional)

Kalotay-1

Application Number

09/866,936

Applicant(s)

Deane Yang et al.

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Group Art Unit

2164

## U.S. PATENT DOCUMENTS

*EXAMINER INITIAL	REF	DOCUMENT NUMBER	DATE	NAME	CLASS	SUBCLASS	FILING DATE IF APPR PRIATE

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## FOREIGN PATENT DOCUMENTS

	REF	DOCUMENT NUMBER	DATE	COUNTRY	CLASS	SUBCLASS	Translation	
							YES	NO

## OTHER DOCUMENTS (Including Author, Title, Date, Pertinent Pages, Etc.)

		"Testing Hedge Effectiveness for FAS 133: The Volatility Reduction Measure" by Andrew Kalotay and Leslie Abreo, <i>Journal of Applied Corporate Finance</i> (Winter 2001).
		"FAS 133: Hedge Effectiveness Testing" by Andrew Kalotay and Leslie Abreo, <i>Reuters Risk Review</i> , (3rd and 4th Quarters 2000, Issue #3, Volume #2)
		"Effectiveness Using Statistics: Take 4" by Nilly Essaides, <i>International Treasurer</i> (May 21, 2001)
		"Earning Impact of Derivatives Under Hedge Accounting" by Andrew Kalotay and Leslie Abreo, <i>FAS 133 and the New Derivatives Accounting Landscape</i>

EXAMINER

DATE CONSIDERED

EXAMINER: Initial if citation considered, whether or not citation is in conformance with MPEP Section 609; Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

